

# 7/28 FUND TRADE HISTORY

## PERIOD #7 (Jul 1 – Aug 11, 2011)

7/1 Enter AZO **AUG 280-310** Iron Condor (\$297.42)

\$3.50 credit/ \$6.50 margin X 10 contracts = \$3,500 credit/ \$6,500 Margin

7/18 Enter AZO **AUG 280-310** Iron Condor (\$295.36)

\$2.95 credit/ \$7.05 margin X 10 contracts = \$2,950 credit/ \$7,050 Margin

7/21 Enter AZO **AUG 280-310** Iron Condor (\$295.93)

\$2.55 credit/ \$7.45 margin X 10 contracts = \$2,550 credit/ \$7,450 Margin

BASE COST - \$3.00 Credit/ \$7.00 Margin x 30 Contracts = \$21,000

7/27 Buy AZO **AUG 270-280-290** Put Butterfly (\$291.54)

\$1.85 X 30 contracts = \$5,550

7/28 Sold AZO **AUG 300-310-320** Call Butterfly (\$287.94)

\$.60 Credit X 30 contracts = \$1,800 Credit

BASE COST - \$1.75 Credit/ \$8.05 Margin x 30 Contracts = \$24,150

7/8 Enter AZO **AUG/ SEP 310** Call Calendar (\$298.28)

\$1.80 X 10 contracts = \$1,800

7/8 SOLD AZO **AUG/ SEP 310** Call Calendar (\$296.51)

\$1.75 X 10 contracts = \$1,750 -> Loss \$50

7/18 Enter AZO **AUG/ SEP 300** Put Calendar (\$295.36)

\$2.40 X 20 contracts = \$4,800

7/27 SOLD AZO **AUG/ SEP 300** Put Calendar (\$291.54)

\$2.40 X 20 contracts = \$4,400 -> **Loss \$400**

# 7/28 AZO TOS Account

## (Sold AUG 300-310-320 Call Butterfly)

AZO

Account: D-10077168 (ira) today for 30 day(s) back change dates viewed reset

Cash Balance

\$249,483.43

Order History: 0 working, 14 filled, 30 canceled

>> <<

Trade History: 14 orders, 14 fills

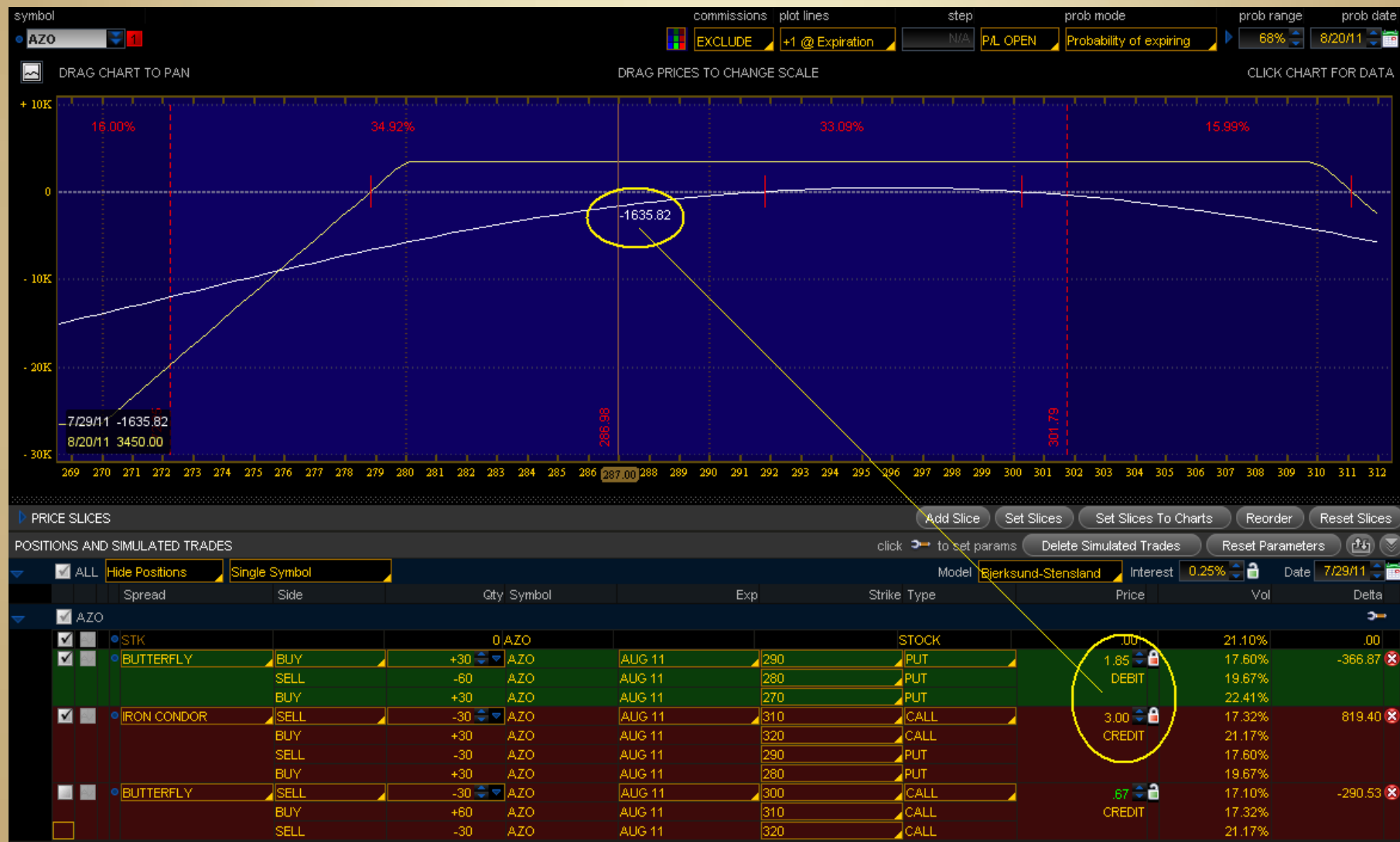
View Average Fill Prices >> <<

Exec Time	Spread	Side	Qty	Symbol	Exp	Strike	Type	Price	Net Price	Order Type
7/29/11 07:39:37	BUTTERFLY	SELL	-30	AZO	AUG 11	300	CALL	.90		60 LMT
		BUY	+60	AZO	AUG 11	310	CALL	.20	CREDIT	Adjust
		SELL	-30	AZO	AUG 11	320	CALL	.10		
7/27/11 07:39:51	BUTTERFLY	BUY	+30	AZO	AUG 11	290	PUT	4.50	1.85 LMT	Adjust
		SELL	-60	AZO	AUG 11	280	PUT	1.65	DEBIT	
		BUY	+30	AZO	AUG 11	270	PUT	.65		
7/27/11 07:27:44	CALENDAR	SELL	-20	AZO	SEP 11	300	PUT	12.90	2.20 LMT	
		BUY	+20	AZO	AUG 11	300	PUT	10.70	CREDIT	
7/21/11 08:08:20	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	.75	2.55 LMT	Add
		BUY	+10	AZO	AUG 11	320	CALL	.05	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	2.90		
		BUY	+10	AZO	AUG 11	280	PUT	1.05		
7/20/11 08:16:09	CALENDAR	SELL	-10	AZO	SEP 11	310	CALL	2.75	1.75 LMT	
		BUY	+10	AZO	AUG 11	310	CALL	1.00	CREDIT	
7/18/11 07:16:39	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.00	2.95 LMT	Add
		BUY	+10	AZO	AUG 11	320	CALL	.25	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	3.80		
		BUY	+10	AZO	AUG 11	280	PUT	1.60		
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40 LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	
7/18/11 03:31:00	CALENDAR	BUY	+10	AZO	SEP 11	300	PUT	10.30	2.40 LMT	
		SELL	-10	AZO	AUG 11	300	PUT	7.90	DEBIT	
7/11/11 09:08:14	CALENDAR	SELL	-30	AZO	AUG 11	300	PUT	9.70	3.40 LMT	
		BUY	+30	AZO	JUL 11	300	PUT	6.30	CREDIT	
7/8/11 09:41:12	CALENDAR	BUY	+10	AZO	SEP 11	310	CALL	3.70	1.80 LMT	
		SELL	-10	AZO	AUG 11	310	CALL	1.90	DEBIT	
7/7/11 07:37:48	CALENDAR	BUY	+15	AZO	AUG 11	300	PUT	6.70	3.85 LMT	
		SELL	-15	AZO	JUL 11	300	PUT	2.85	DEBIT	
7/5/11 08:21:17	BUTTERFLY	SELL	-10	AZO	JUL 11	290	PUT	.80	.40 LMT	
		BUY	+20	AZO	JUL 11	280	PUT	.25	CREDIT	
		SELL	-10	AZO	JUL 11	270	PUT	.10		
7/1/11 08:02:32	IRON CONDOR	SELL	-10	AZO	AUG 11	310	CALL	1.90	3.50 LMT	Open
		BUY	+10	AZO	AUG 11	320	CALL	.60	CREDIT	
		SELL	-10	AZO	AUG 11	290	PUT	4.10		
		BUY	+10	AZO	AUG 11	280	PUT	1.90		
7/1/11 06:43:55	CALENDAR	SELL	-15	AZO	AUG 11	290	PUT	4.30	3.20 LMT	
		BUY	+15	AZO	JUL 11	290	PUT	1.10	CREDIT	

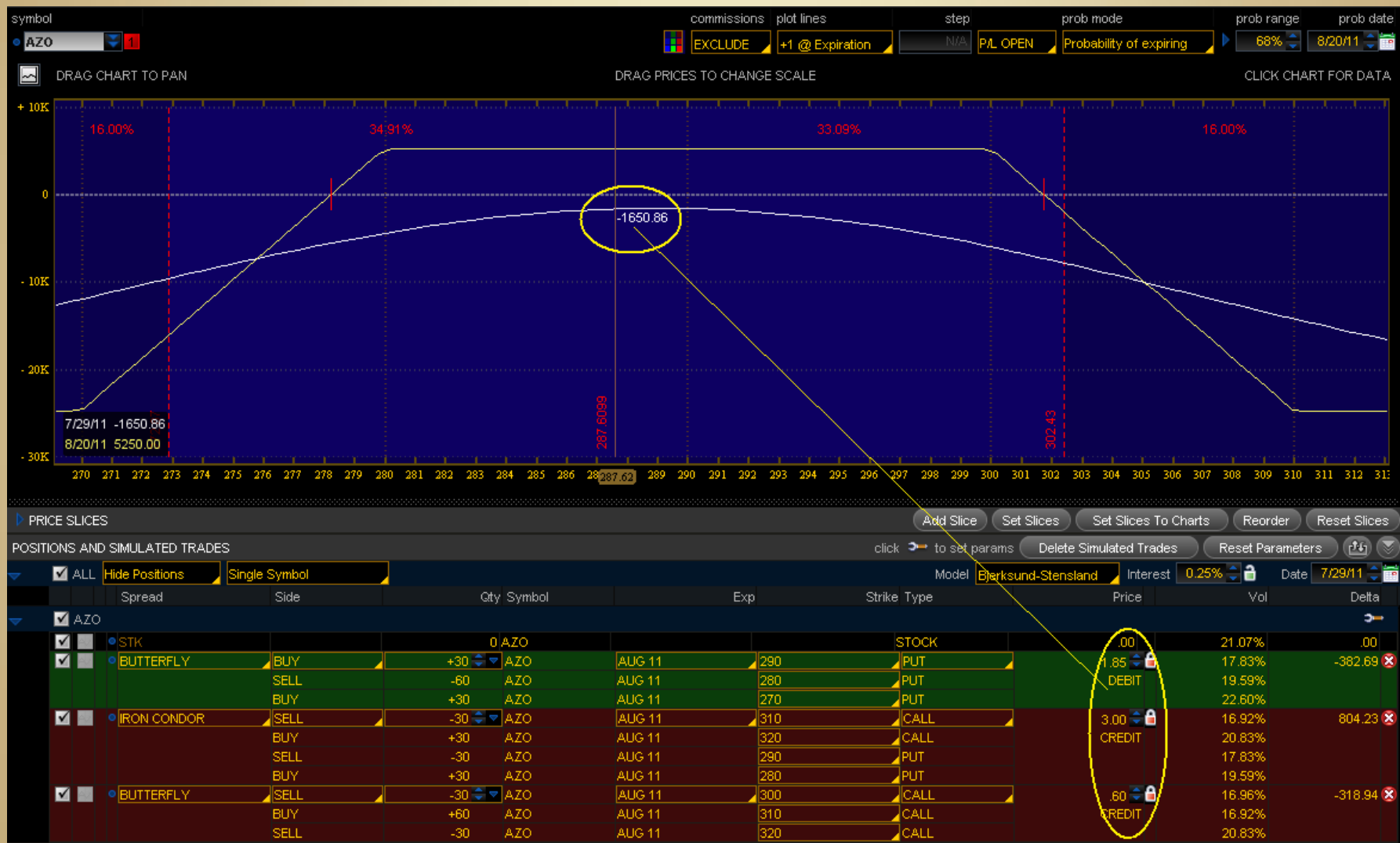
Options (\$7,125.00)

Symbol	Option Code	Exp	Strike	Type	Qty	Trade Price	Mark	Mark Value
AZO	AZO110820P270	AUG 11	270	PUT	+30	.65	1.025	\$3,075.00
AZO	AZO110820P280	AUG 11	280	PUT	-30	1.65	2.65	(\$7,950.00)

# 7/28 Before Adjustment AUG 280-310 Iron Condor



# 7/28 After Adjustment AUG 280-300 Iron Condor



# FUND TRADE SUMMARY

## 7/28/2011

- Period #6 (Jun 16– Jul 15, 2011)
- Gain this period =  $-\$600 - \$75 + \$2,100 = \$1,425 / 14.25\%$
- Realized  $\$31,030 - \$600 - \$75 + \$2,100 = \$32,455$
- Current Position  $(\$8,300^*) = \$8,300$
- Cash \$24,155
- Total Fund  $\$32,455 / \$10,000 = 224.55\%$  Gain
- Total Fund Gain this Period 4.59%

\*Period #7 (Jul 1– Aug 11, 2011)

- Gain this period
- Realized  $-\$50 + -\$400$
- Current Position \$24,150
- Cash \$7,855
- Total Fund  $\$32,405 / \$10,000 = 220.05\%$  Gain
- Total Fund Gain this Period